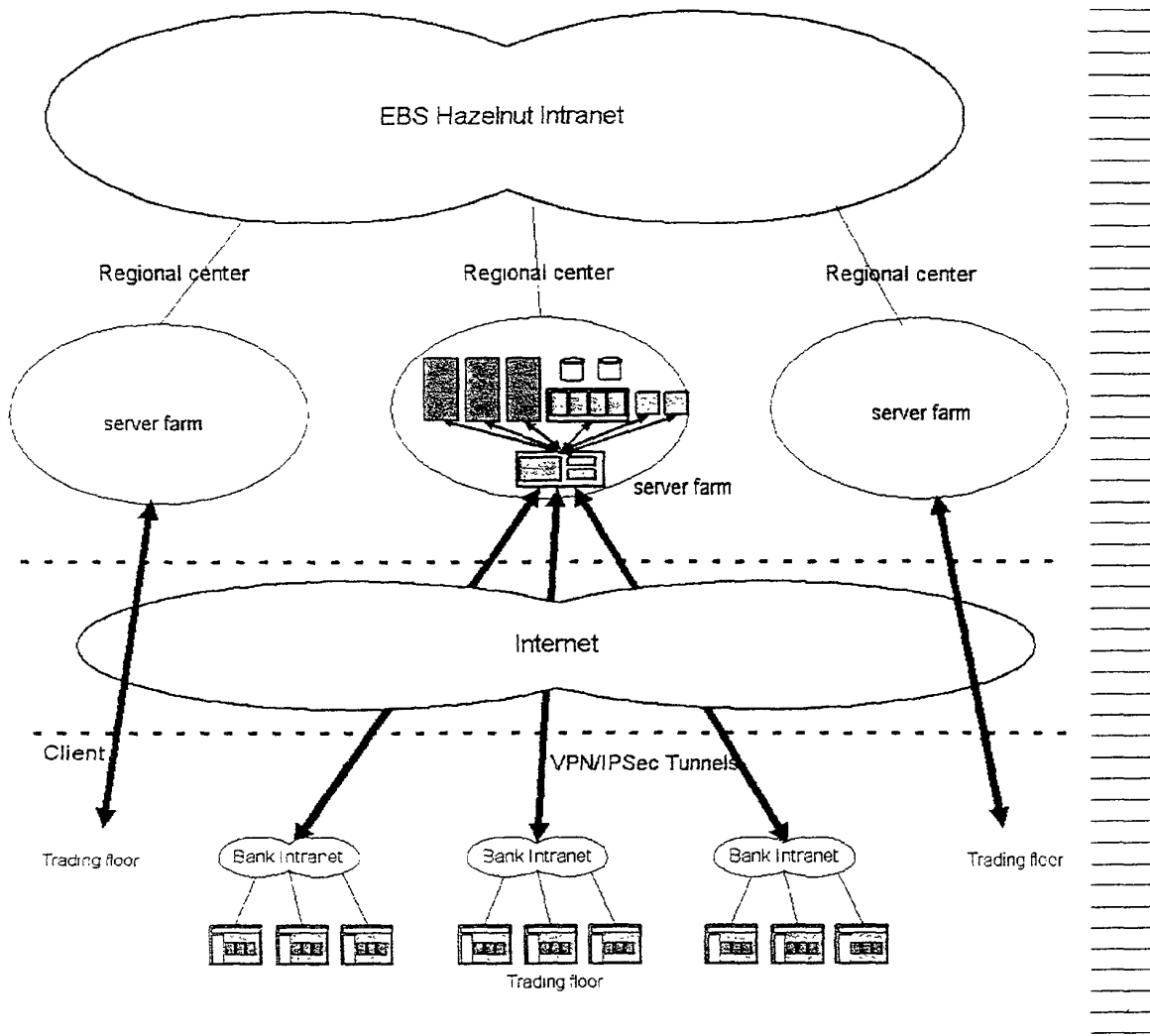


09753940.0303
FOE070" 046E5760



Hazelnut Application Framework - System Operation Model

Figure 1

09753940 010301

EBS Trader - phorsf2@CITQ 2.5 Million USD@???? CAD

General Trade Chat View Go To Help

Status Time Trader/Bank Instrument Deal

Contacting 13:36:12 peter@CITQ SPOT Amount: 25 CDY Par: USD cad Val date: 30 Aug 2000 Bid Offer

Can I quote 3 200 mil JPY usd JPY

102

110

Contacting 13:36:23 peter@CITQ SPOT Amount: 25 CDY Par: USD cad Val date: 30 Aug 2000 Bid Offer

Pickup Chat Hold Transfer Set RFQ Calcutt Buy Cancel Clear All Off All

104

106

108

100 112 116 114

New message from peter@CITQ at 13:36:12

Warning: Applet Window

Incoming Conversations			
ID	Time	From	Message
1791	13:34:54	peter@CITQ	Conversation started by peter@CITQ

EBS Rates			
06:35	09/08	0.8637	Given
06:35	09/08	0.8647	Paid
06:35	09/08	92.16	Given
06:35	09/08	92.17	Paid
06:35	09/08	1.54	Given
06:35	09/08	1.5437	Paid
06:35	09/08	0.61180	Given
06:35	09/08	0.61190	Paid

EBS Rates			
06:35	09/08	0.8637	Given
06:35	09/08	0.8647	Paid
06:35	09/08	92.16	Given
06:35	09/08	92.17	Paid
06:35	09/08	1.54	Given
06:35	09/08	1.5437	Paid
06:35	09/08	0.61180	Given
06:35	09/08	0.61190	Paid

Figure 2

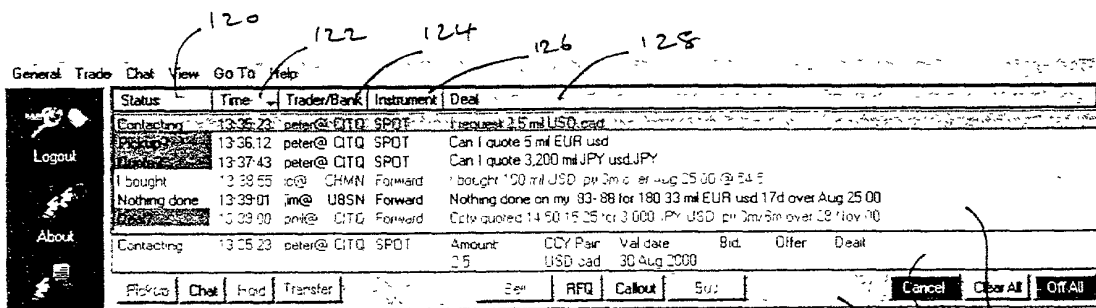
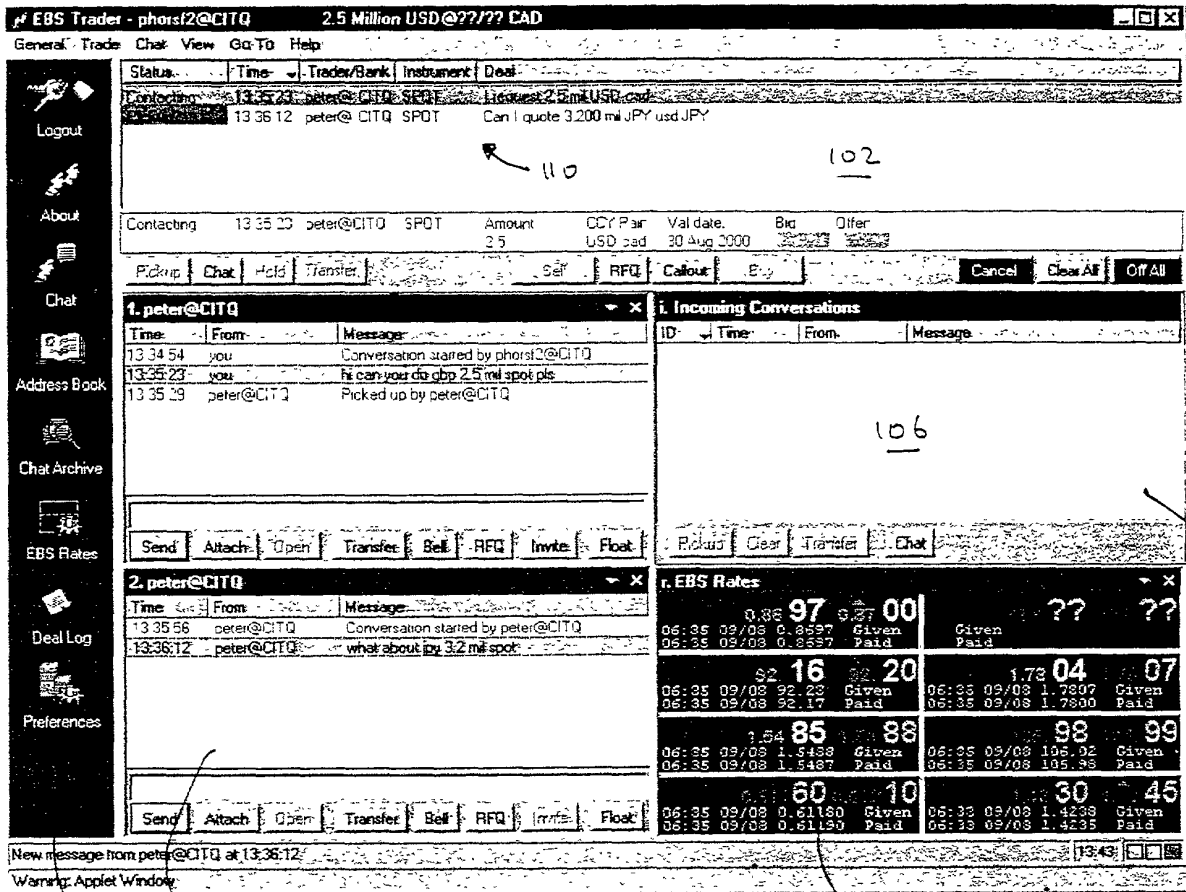




Figure 4

General Trade Chat View Go To: Help


Logout


About

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13:35:23	peter@ CITQ	SPOT	I request 2.5 mil USD cad
	13:36:12	peter@ CITQ	SPOT	Can I quote 5 mil EUR usd
	13:37:43	peter@ CITQ	SPOT	Can I quote 3,200 mil JPY usd JPY
I bought	13:38:55	ic@ CHMN	Forward	I bought 100 mil USD jpy 3m over Aug 25 00 @ 54.5
Nothing done	13:39:01	im@ UBSN	Forward	Nothing done on my 83-88 for 180.33 mil EUR usd 17d over Aug 25 00
	13:39:00	phil@ CITQ	Forward	Cpty quoted 14 50-15 25 for 3,000 JPY USD jpy 3m/6m over 29 Nov 00
	13:37:43	peter@CITQ	SPOT	Amount: 3200 CCY: JPY Pair: usdJPY Val date: 31 Aug 2000 Bid: 105.9 Offer: 105.9 Dealt:

Trade Chat Hold Forward Sell RFQ Callout Buy

Nothing Clear All Off All

Figure 5

General Trade Chat View Go To Help

Logout

About

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13:35:23	peter@ CITQ	SPOT	I request 2.5 mil USD cad
	13:36:12	peter@ CITQ	SPOT	Can I quote 5 mil EUR usd
Waiting accept	13:37:43	peter@ CITQ	SPOT	I quoted 105.98-105.99 for 3,200 mil JPY usd JPY
	13:38:55	ic@ CHMN	Forward	I bought/sold 100 mil USD jpy 3m over Aug 25 00 @ 54.5
Nothing done	13:39:01	im@ UBSN	Forward	Nothing done on my 83-88 for 180.33 mil EUR usd 17d over Aug 25 00
	13:39:00	phil@ CITQ	Forward	Cpty quoted 14 50-15 25 for 3,000 JPY USD jpy 3m/6m over 29 Nov 00
I bought	13:38:55	ic@ CHMN	Forward	Nr Amt: 100 Far Amt: 100 USD jpy Far 3 month 29 Nov 00 LHS: 53 RHS: 54.5 Spot: 105.98 All in: 106.425 Dealt: 54.5

Pickup Chat Hold Transfer Self RFQ Callout Buy Clear Clear All Off All

Figure 6

General Trade Chat View Go To Help

Logout

About

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13:35:23	peter@ CITQ	SPOT	I request 2.5 mil USD cad
	13:36:12	peter@ CITQ	SPOT	Can I quote 5 mil EUR usd
Quote?	13:37:43	peter@ CITQ	SPOT	Can I quote 3,200 mil JPY usd JPY
I bought	13:38:55	ic@ CHMN	Forward	I bought 100 mil USD jpy 3m over Aug 25 00 @ 54.5
Nothing done	13:39:01	im@ UBSN	Forward	Nothing done on my 83-88 for 180.33 mil EUR usd 17d over Aug 25 00
	13:39:00	phil@ CITQ	Forward	Cpty quoted 14 50-15 25 for 3,000 JPY USD jpy 3m/6m over 29 Nov 00
Quote?	13:37:43	peter@ CITQ	SPOT	
Must have Bid or Offer				
<div><div>3200</div><div>JPY</div><div>usdJPY</div><div>31 Aug 2000</div><div>105.9</div><div>105.9</div><div></div></div>				
<div><div>Chat</div><div>Hold</div><div>Forward</div><div>Self</div><div>RFQ</div><div>Callout</div><div>Buy</div><div>Nothing</div><div>Clear All</div><div>Off All</div></div>				

Figure 7

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General	Trade	Chat	View	Go To	Help																																																																
																																																																					
Logout		About																																																																			
<table border="1"> <thead> <tr> <th>Status</th><th>Time</th><th>Trader/Bank</th><th>Instrument</th><th>Deal</th></tr> </thead> <tbody> <tr> <td>Contacting</td><td>13:35:23</td><td>peter@ CITQ</td><td>SPOT</td><td>I request 2.5 ml USD cad</td></tr> <tr> <td></td><td>13:36:12</td><td>peter@ CITQ</td><td>SPOT</td><td>Can I quote 5 ml EUR usd</td></tr> <tr> <td>Waiting accept</td><td>13:37:43</td><td>peter@ CITQ</td><td>SPOT</td><td>I quoted 105.98-105.99 for 3,200 ml JPY usd JPY</td></tr> <tr> <td>I bought</td><td>13:38:55</td><td>toru@ DHNN</td><td>Forward</td><td>I bought 100 ml USD jpy 3m over Aug 25 00 @ 54.5</td></tr> <tr> <td>Nothing done</td><td>13:39:01</td><td>jim@ UBSN</td><td>Forward</td><td>Nothing done on my 63-88 for 180 33 ml EUR usd 17d over Aug 25 00</td></tr> <tr> <td></td><td>13:39:00</td><td>chir@ CITQ</td><td>Forward</td><td>Coty quoted 14 50-15 25 for 3,000 JPY USD jpy 3m/6m over 28 Nov 00</td></tr> <tr> <td>Waiting accept</td><td>13:37:43</td><td>peter@ CITQ</td><td>SPOT</td><td>Amount CCY Pair Val date Bid: Offer Deal: 3200 JPY usd JPY 31 Aug 2000 105.98 105.99</td></tr> <tr> <td>Placed</td><td>Chat</td><td>Help</td><td>Transfer</td><td>Sell</td><td>RFQ</td></tr> <tr> <td></td><td></td><td></td><td></td><td>Callout</td><td>Buy</td></tr> <tr> <td></td><td></td><td></td><td></td><td>Interrupt</td><td>Clear All</td></tr> <tr> <td></td><td></td><td></td><td></td><td></td><td>Off All</td></tr> </tbody> </table>						Status	Time	Trader/Bank	Instrument	Deal	Contacting	13:35:23	peter@ CITQ	SPOT	I request 2.5 ml USD cad		13:36:12	peter@ CITQ	SPOT	Can I quote 5 ml EUR usd	Waiting accept	13:37:43	peter@ CITQ	SPOT	I quoted 105.98-105.99 for 3,200 ml JPY usd JPY	I bought	13:38:55	toru@ DHNN	Forward	I bought 100 ml USD jpy 3m over Aug 25 00 @ 54.5	Nothing done	13:39:01	jim@ UBSN	Forward	Nothing done on my 63-88 for 180 33 ml EUR usd 17d over Aug 25 00		13:39:00	chir@ CITQ	Forward	Coty quoted 14 50-15 25 for 3,000 JPY USD jpy 3m/6m over 28 Nov 00	Waiting accept	13:37:43	peter@ CITQ	SPOT	Amount CCY Pair Val date Bid: Offer Deal: 3200 JPY usd JPY 31 Aug 2000 105.98 105.99	Placed	Chat	Help	Transfer	Sell	RFQ					Callout	Buy					Interrupt	Clear All						Off All
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				Interrupt	Clear All																																																																
					Off All																																																																

Figure 8

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13:25:33	peter@ CITQ	SPOT	I request 2.5 ml USD cash
Can I quote	13:36:12	peter@ CITQ	SPOT	Can I quote 5 ml EUR used
1Buy	13:37:43	peter@ CITQ	SPOT	1Buy 3,200 JPY used JPY @ 105.99
18/S Confirm?	13:38:55	ic@ CHMN	Forward	I bought/sold 100 ml USD pay 3m over Aug 25 00 @54.5
Nothing done	13:39:01	jim@ UBSN	Forward	Nothing done on my 83-88 for 180 33 ml EUR used 17d over Aug 25 00
	13:39:00	phn@ CITQ	Forward	Coty quoted 14 50-15 25 for 3,000 JPY USD pay 3m/6m over 28 Nov 00
1Buy	13:37:43	peter@ CITQ	SPOT	Amount: CCY Pair Val date Bkt Offer Deal 3,200 JPY usedJPY 31 Aug 2000 105.99 105.99 105.98

Figure 9

The screenshot shows the 'General Trade' window with a chat log on the left and a main area displaying a 'Spot Rate Query Message' dialog box. The chat log shows a conversation between 'peter@ CITO' and 'jim@ UBSN'. The dialog box contains the text 'Enter Spot Rate Message:' and 'Check Rate? what about 105 97'. Below the dialog box, there are buttons for 'Send' and 'Cancel'. The main area also shows a table with columns 'RHS', 'Spot?', 'All in', and 'Deal', with values '54 5', '105 98', '108 425', and '54 5' respectively.

Figure 10

IS/8-Remain? 13 38 55	peter@ CITQ Forward	N/Amt 100	N/Amt 100	USD/ipy	Far 3 month	29 Aug 00	LHS	RHS	Spot	4/11	Deal
Check Rate? What about 105 32?		Far Amt 100				29 Nov 00	54.5	54.5	105 38	105 425	54 5

Figure 11

134

1053940 010301